

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Aug-21	09-Aug-21	Change	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21
S50Q21	Aug 2021	920.00	918.30	1.7 0.19 %	149	2.05 %	146	-0.68 %	147	-45.76 %	271	-0.37 %	272
S50U21	Sep 2021	913.50	914.70	-1.2 -0.13 %	334,128	-1.72 %	339,980	3.49 %	328,525	0.32 %	327,475	0.10 %	327,159
S50V21	Oct 2021	917.40	914.50	2.9 0.32 %	58	26.09 %	46	4.55 %	44	7.32 %	41	24.24 %	33
S50Z21	Dec 2021	912.50	913.90	-1.4 -0.15 %	37,170	-2.30 %	38,044	-5.40 %	40,214	4.71 %	38,406	5.40 %	36,438
S50H22	Mar 2022	909.00	910.40	-1.4 -0.15 %	8,797	0.72 %	8,734	1.50 %	8,605	2.61 %	8,386	-1.51 %	8,515
S50M22	Jun 2022	906.00	907.10	-1.1 -0.12 %	3,511	20.28 %	2,919	-4.33 %	3,051	8.23 %	2,819	1.29 %	2,783

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Aug-21	09-Aug-21	Change	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21
SUPERZ21	Dec 2021	22,003	0.97	0.94	0.03 3.19 %	86,046	-17.30 %	104,043	0.00 %	104,043	0.97 %	103,043	0.00 %	103,043
SUPERU21	Sep 2021	20,170	0.96	0.94	0.02 2.13 %	133,583	-8.19 %	145,498	0.00 %	145,498	0.00 %	145,498	-0.04 %	145,559
IRPCU21	Sep 2021	7,958	3.60	3.56	0.04 1.12 %	64,433	-7.94 %	69,993	-2.01 %	71,429	2.25 %	69,856	2.33 %	68,264
TUU21	Sep 2021	5,270	21.99	22.14	-0.15 -0.68 %	7,857	-19.70 %	9,784	13.25 %	8,639	57.42 %	5,488	2.08 %	5,376
CHGU21	Sep 2021	4,541	4.04	4.06	-0.02 -0.49 %	35,308	-0.16 %	35,365	-1.65 %	35,960	-3.57 %	37,291	4.52 %	35,680
BCHU21	Sep 2021	4,138	23.92	24.00	-0.08 -0.33 %	7,541	18.16 %	6,382	-18.04 %	7,787	-22.10 %	9,996	4.74 %	9,544
SCGPH22	Mar 2022	4,001	66.38	66.93	-0.55 -0.82 %	201	-90.86 %	2,200	-8.33 %	2,400	26.32 %	1,900	11.76 %	1,700
GULFU21	Sep 2021	3,920	37.74	38.39	-0.65 -1.69 %	4,992	14.10 %	4,375	-7.43 %	4,726	-0.02 %	4,727	-10.20 %	5,264
SCGPM22	Jun 2022	2,800	66.35	66.89	-0.54 -0.81 %	1,415	-12.38 %	1,615	-51.24 %	3,312	0.00 %	3,312	0.00 %	3,312
SCGPZ21	Dec 2021	2,506	66.42	66.96	-0.54 -0.81 %	1,417	-63.80 %	3,914	-35.98 %	6,114	-0.10 %	6,120	-0.02 %	6,121

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	10-Aug-21	09-Aug-21	Change
TTBU21	Sep 2021	1,409	162,758	0.59 %	161,806	-0.07 %	161,912	-0.32 %	162,433	-11.29 %	183,100	1.00	1.02	-0.02 -2 %
SIRIU21	Sep 2021	2,125	141,645	0.05 %	141,580	1.43 %	139,587	2.15 %	136,646	-19.44 %	169,626	1.18	1.17	0.01 0.85 %
SUPERU21	Sep 2021	20,170	133,583	-8.19 %	145,498	0.00 %	145,498	0.00 %	145,498	-0.04 %	145,559	0.96	0.94	0.02 2.13 %
BLANDU21	Sep 2021	86	127,440	0.06 %	127,362	0.00 %	127,362	0.00 %	127,362	0.01 %	127,347	1.05	1.03	0.02 1.94 %
BLANDZ21	Dec 2021	0	123,863	0.00 %	123,863	-1.20 %	125,363	0.01 %	125,349	0.00 %	125,348	1.04	1.02	0.02 1.96 %
GUNKULU21	Sep 2021	1,812	118,096	0.39 %	117,634	-0.40 %	118,106	-6.11 %	125,788	1.14 %	124,367	4.81	4.81	0 0 %
SUPERZ21	Dec 2021	22,003	86,046	-17.30 %	104,043	0.00 %	104,043	0.97 %	103,043	0.00 %	103,043	0.97	0.94	0.03 3.19 %
IRPCU21	Sep 2021	7,958	64,433	-7.94 %	69,993	-2.01 %	71,429	2.25 %	69,856	2.33 %	68,264	3.60	3.56	0.04 1.12 %
TTBZ21	Dec 2021	6	61,673	0.00 %	61,671	0.81 %	61,175	-0.81 %	61,675	0.00 %	61,673	1.00	1.01	-0.01 -1 %
JASU21	Sep 2021	969	51,952	-0.53 %	52,229	0.06 %	52,196	2.28 %	51,031	0.94 %	50,556	2.82	2.85	-0.03 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	66.00	2.75	4.35
PSL	23.00	0.90	4.07
SGP	11.70	0.40	3.54
TASCO	19.80	0.50	2.59
PTTGC	59.50	1.50	2.59
BEM	7.95	0.20	2.58
TTA	16.00	0.40	2.56
ADVANC	182.00	4.50	2.54
IVL	41.00	1.00	2.50
SUPER	0.94	0.02	2.17

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	7.85	-0.30	-3.68
MTC	60.00	-2.25	-3.61
THANI	4.52	-0.16	-3.42
EPG	12.60	-0.40	-3.08
GFPT	12.70	-0.40	-3.05
KTB	10.40	-0.30	-2.80
THCOM	11.40	-0.30	-2.56
GLOBAL	20.90	-0.40	-1.88
BLA	27.75	-0.50	-1.77
HANA	74.50	-1.25	-1.65

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2021	72,987	61,682	11,305	35,375	30,525	4,850	88,810	104,965	-16,155	197,172	383,813

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2021	20,260	22,525	-2,265	7,604	7,592	12	22,776	20,523	2,253	50,640	53,608

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2021	0	0	0	3,161	234	2,927	2,415	5,342	-2,927	5,576	118,698